

Machine Learning Lecture Notes

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April 22, 2022

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Preface

Acknowledgement

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- *CS229, Machine Learning*, © 2020 Summer by Andrew Ng, Stanford. Course website:
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Miscellaneous

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1 Foundations

1.1 Model evaluation:

Hold-out, cross validation and bootstrap.

For cross validation, we often let the numbers of the folds be 10. And in bootstrap, the equation $\lim_{n \rightarrow \infty} (1 - 1/m)^m = 1/e$ is used to analyse the probability.

1.2 Performance

Definition 1.1 (Sensitivity and FPR). Now we consider that

	prediction+	prediction-
Actual	1	0
1	TP	FP
0	FN	TN

$$TPR = \frac{TP}{TP + FN}, FPR = \frac{FP}{TN + FP}.$$

Remark 1.1. ROC space and **AUC** is also useful to select models.

Definition 1.2 (Precision and recall).

$$precision = \frac{TP}{TP + FP}, recall = \frac{TP}{TP + FN}.$$

$$F_\beta = \frac{(1 + \beta^2) \times P \times R}{\beta^2 \times P + R}.$$

β depends on the preference of Precision and Recall.

1.3 Bias-Variance Decomposition

Theorem 1.1.

$$\begin{aligned} E(f; D) &= bias^2(x) + var(x) + \varepsilon^2 \\ &= (\bar{f}(x) - y)^2 + \mathbb{E}_D[f(x; D) - \bar{f}(x)] + \mathbb{E}_D[(y_D - y)^2] \end{aligned}$$

2 Regression

2.1 Linear Regression

The hypothesis class of linear regression predictors is simply the set of linear functions,

$$\mathcal{H}_{reg} = \{\mathbf{x} \mapsto \langle \mathbf{w}, \mathbf{x} \rangle + b : \mathbf{w} \in \mathbb{R}^d, b \in \mathbb{R}\}.$$

Intuitively,

$$\mathcal{L}_S(h) = \frac{1}{m} \sum_{i=1}^m (h(\mathbf{x}_i) - y_i)^2, \forall h \in \mathcal{H}_{reg}.$$

To minimize the loss function, we need to solve $A\mathbf{w} = \mathbf{b}$ where $A \stackrel{\text{def}}{=} \sum \mathbf{x}_i \mathbf{x}_i^T = XX^T$ and $\mathbf{b} \stackrel{\text{def}}{=} \sum y_i \mathbf{x}_i = X^T \mathbf{y}$. If A is invertible then the solution is $\mathbf{w} = A^{-1}\mathbf{b}$.

Theorem 2.1.

$$\mathbf{w} = (X^T X)^{-1} X^T \mathbf{y}.$$

If the training instances do not span the entire space of \mathbb{R}^d then A is not invertible.

Theorem 2.2. Using A 's eigenvalue decomposition, we could write A as VD^+V^T where D is a diagonal matrix and V is an orthonormal matrix. Define D^+ to be the diagonal matrix such that $D_{i,i}^+ = 0$ if $D_{i,i} = 0$ otherwise $D_{i,i}^+ = 1/D_{i,i}$. Then,

$$A\hat{\mathbf{w}} = \mathbf{b}$$

where $\hat{\mathbf{w}} = VD^+V^T\mathbf{b}$

Proof.

$$A\hat{\mathbf{w}} = AA^+\mathbf{b} = VDV^TVD^+V^T\mathbf{b} = VDD^+V^T\mathbf{b} = \sum_{i:D_{i,i} \neq 0} \mathbf{v}_i \mathbf{v}_i^T \mathbf{b}.$$

That is, $A\hat{\mathbf{w}}$ is the projection of \mathbf{b} onto the span of those vectors \mathbf{v}_i for which $D_{i,i} \neq 0$. Since the linear span of $\mathbf{x}_1, \dots, \mathbf{x}_m$ is the same as the linear span of those \mathbf{v}_i , and \mathbf{b} is in the linear span of the \mathbf{x}_i , we obtain that $A\hat{\mathbf{w}} = \mathbf{b}$, which concludes our argument. \square

Remark 2.1. Indeed we always use the **Gradient Descent** method to optimize the loss function.

Linear regression for polynomial regression tasks $\mathcal{H}_{poly}^n = \{x \mapsto p(x)\}$ where $\psi(x) = (1, x, x^2, \dots, x^n)$ and $p(\psi(x)) = a_0 + a_1x + a_2x^2 + \dots + a_nx^n$.

2.2 Ridge Regression

To ameliorate the effect of the invertible matrix, we could introduce the regularization.

Definition 2.1 (Ridge Regularized Loss).

$$R(w) = \lambda \|w\|^2.$$

Now the loss function reads:

$$\mathcal{L} = \mathcal{L}_S(w) + R(w) = \frac{1}{m} \sum_{i=1}^m (h(\mathbf{x}) - \mathbf{y})^2 + \lambda \|w\|^2.$$

Hence, the solution to ridge regression becomes

$$\mathbf{w} = (2\lambda m I + A)^{-1}.$$

Theorem 2.3 (The stability of regularization). Let \mathcal{D} be a distribution over $\mathcal{X} \times [-1 \times 1]$, where $\mathcal{X} = \{\mathbf{x} \in \mathbb{R}^d : \|\mathbf{x}\| \leq 1\}$. Let $\mathcal{H} = \{\mathbf{w} \in \mathbb{R}^d : \|\mathbf{w}\| \leq B\}$. For any $\varepsilon \in (0, 1)$, let $m \geq 150B^2/\varepsilon^2$. Then applying the ridge regression algorithm with parameter $\lambda = \varepsilon/3B^2$ satisfies

$$\mathbb{E}_{S \sim \mathcal{D}^m} [L_D(A(S))] \leq \min_{\mathbf{w} \in \mathcal{H}} L(D) + \varepsilon.$$

2.3 Lasso Regression

Definition 2.2 (Lasso Regularized Loss).

$$R(w) = \lambda \|\mathbf{w}\|_1^2.$$

Under some assumptions on the distribution and the regularization parameter λ , the LASSO will find sparse solutions

2.4 Logistic Regression

The hypothesis class is:

$$H_{sig} = \{x \mapsto \text{sigmoid}(\mathbf{w}\mathbf{x}) : \mathbf{w} \in \mathbb{R}^d\}$$

where $\text{sigmoid}(s) = 1/[1 + \exp(-s)]$. The loss function is

$$\mathcal{L} = \frac{1}{m} \sum_{i=1}^m \log [1 + \exp(-y_i \mathbf{w}\mathbf{x}_i)].$$

Remark 2.2. Optimization in logistic regression

- The advantage of the logistic loss function is that it is a convex function with respect to \mathbf{w} .
- No close form solution.
- Identical to the problem of finding a Maximum Likelihood Estimator.

3 Generalized Linear Models

3.1 The Exponential Family

Definition 3.1. We say that a class of distributions is in the exponential family if it can be written in the form

$$p(y; \eta) = b(y) \exp(\eta^T T(y) - a(\eta)).$$

Here, η is called the **natural parameter** (also called the canonical parameter) of the distribution; $T(y)$ is the **sufficient statistic** (for the distributions we consider, it will often be the case that $T(y) = y$); and $a(\eta)$ is the log **partition function**. The quantity $e^{-a(\eta)}$ essentially plays the role of a normalization constant, that makes sure the distribution $p(y; \eta)$ sums/integrates over y to 1.

3.2 Constructing GLMs

1. $y | x; \theta \sim \text{ExponentialFamily}(\eta)$. I.e., given x and θ , the distribution of y follows some exponential family distribution, with parameter η .
2. Given x , our goal is to predict the expected value of $T(y)$ given x . In most of our examples, we will have $T(y) = y$, so this means we would like the prediction $h(x)$ output by our learned hypothesis h to satisfy $h(x) = \mathbb{E}[y|x]$. (Note that this assumption is satisfied in the choices for $h_\theta(x)$ for both logistic regression and linear regression. For instance, in logistic regression, we had $h_\theta(x) = p(y = 1|x; \theta) = 0 \cdot p(y = 0|x; \theta) + 1 \cdot p(y = 1|x; \theta) = E[y|x; \theta]$.)
3. the natural parameter η and the inputs x are related linearly: $\eta = \theta^T x$. (Or, if η is vector-valued, then $\eta_i = \theta_i^T x$.)

Example 3.1 (Logistic Regression). Note that: $y|x; \theta \sim \text{Bernoulli}(\phi)$. Then we have $\mathbb{E}[y|x; \theta] = \phi$. Thus

$$h_\theta(x) = \mathbb{E}[y|x; \theta] = \phi = \frac{1}{1 + e^{-\eta}} = \frac{1}{1 + e^{-\theta^T x}}.$$

If we have a training set of n examples $\{(x^i, y^i); i = 1, \dots, n\}$ and would like to learn the parameters θ_i of this model, we would begin by writing down the log-likelihood

$$\mathcal{L}(\theta) = \sum_{i=1}^n \log p(y^i | x^i; \theta) = \sum_{i=1}^n \log \left[\left(\frac{1}{1 + e^{-\theta^T x}} \right)^{1_{\{y^i=1\}}} \left(\frac{e^{-\theta^T x}}{1 + e^{-\theta^T x}} \right)^{1_{\{y^i=0\}}} \right].$$

4 Kernel Method

Now we will introduce a function $\phi(x) : \mathbb{R}^d \mapsto \mathbb{R}^p$ mapping the attributes to the features.

4.1 LMS with Features

Suppose that $\theta = \sum_{i=1}^n \beta_i x^i$. By updating rules of gradient descent,

$$\begin{aligned}\theta &:= \theta + \alpha \sum_{i=1}^n [y^i - \theta^T \phi(x^i)] \phi(x^i) \\ &= \sum_{i=1}^n \underbrace{\{\beta_i + \alpha [y^i - \theta^T \phi(x^i)]\}}_{\text{new } \beta} \phi(x^i)\end{aligned}$$

Then $i \in \{1, \dots, n\}$:

$$\beta_i := \beta_i + \alpha \left[y^i - \sum_{j=1}^n \beta_j \phi(x^j)^T \phi(x^i) \right] = \beta_i + \alpha \left[y^i - \sum_{j=1}^n \beta_j K(\phi(x^j), \phi(x^i)) \right]$$

where

$$K(x, z) \triangleq \langle \phi(x), \phi(z) \rangle.$$

Remark 4.1. Kernel is a corresponding to the feature map ϕ as a function that maps $\mathcal{X} \times \mathcal{X} \mapsto \mathbb{R}$.

4.2 Properties of Kernels

Definition 4.1 (Gaussian kernel).

$$K(x, z) = \exp\left(-\frac{\|x - z\|^2}{2\sigma^2}\right).$$

The gaussian kernel is corresponding to an **infinite** dimensional feature mapping ϕ . Also, ϕ lives in Hilbert space.

Theorem 4.1. The corresponding kernel matrix $K \in \mathbb{R}^{n \times n}$ is symmetric positive semidefinite.

Theorem 4.2 (Mercer Theorem). Let $K : \mathbb{R}^d \times \mathbb{R}^d \mapsto \mathbb{R}$ be given. Then for K to be a valid Mercer Kernel, it is necessary and sufficient that for any $\{x^1, \dots, x^n\}, (n < \infty)$, the corresponding kernel matrix is symmetric positive semidefinite. Nota Bene: the generalized form involves L^2 functions.

5 Support Vector Machines

SVMs are among the best (and many believe are indeed the best) off-the-shelf supervised learning algorithms. So, be **self-motivated** in this section.

5.1 Hard-SVM

Hard-SVM is the learning rule in which we return an ERM hyperplane that separates the training set with the largest possible margin. The Hard-SVM rule is

$$\arg \max_{(w,b): \|w\|=1} \min_{i \in [m]} |w^T x^i + b| \quad \text{s.t.} \quad \forall i, y^i (w^T x^i + b) \geq 1.$$

Equivalently,

$$\arg \max_{(w,b): \|w\|=1} \min_{i \in [m]} y^i (w^T x^i + b) \quad (5.1)$$

Next, we give another equivalent formulation of the Hard-SVM rule as a quadratic optimization problem.¹

Input: $(x^1, y^1), \dots, (x^m, y^m)$

Solve:

$$(w_0, b_0) = \arg \min_{(w,b)} \|w\|^2 \quad \text{s.t.} \quad \forall i, y^i (w^T x^i + b) \geq 1.$$

Output: $\hat{w} = w_0 / \|w_0\|, \hat{b} = b_0 / \|w_0\|$

Lemma 5.1. The output of Hard-SVM is a solution of Equation (5.1).

Proof. Let (w_1, b_1) be a solution of Equation (5.1) and $\gamma_1 = \min_{i \in [m]} y_i (w_1^T x^i + b_1)$. Then we have

$$y^i \left(\frac{w_1^T}{\gamma_1} x^i + \frac{b_1}{\gamma_1} \right) \geq 1.$$

Hence $\|w_0\| \leq \|w_1 / \gamma_1\| = 1 / \gamma^*$. It follows that for all i ,

$$y^i (\hat{w}^T x^i + \hat{b}) \geq \frac{1}{\|w_0\|} \geq \gamma_1.$$

Since $\|\hat{w}\| = 1$ we obtain that (\hat{w}, \hat{b}) is an optimal solution of Equation (5.1). \square

5.1.1 The Sample Complexity of Hard-SVM*

Definition 5.1 (Separability). Let \mathcal{D} be a distribution over $\mathbb{R}^d \times \{\pm 1\}$. We say that \mathcal{D} is separable with a (γ, ρ) -margin if there exists (w^*, b^*) such that $\|w^*\| = 1$ and such that with probability 1 over the choice of $(x, y) \sim \mathcal{D}$ we have that $y(w^{*T} x + b^*) \geq \gamma$ and $\|x\| \leq \rho$.

¹A quadratic optimization problem is an optimization problem in which the objective is a convex quadratic function and the constraints are linear inequalities.

Theorem 5.1. Let \mathcal{D} be a distribution over $\mathbb{R}^d \times \{\pm 1\}$ that satisfies the (γ, ρ) -separability with margin assumption using a homogenous halfspace. Then, with probability of at least $1 - \delta$ over the choice of a training set of size m , the 0-1 error of the output of Hard-SVM is at most

$$\sqrt{\frac{4(\rho)/\gamma^2}{m}} + \sqrt{\frac{2 \log(2/\delta)}{m}}.$$

5.2 Soft-SVM and Norm Regularization

Input: $(x^1, y^1), \dots, (x^m, y^m)$

Solve:

$$(w_0, b_0) = \arg \min_{(w, b)} \|w\|^2 \quad \text{s.t.} \quad \forall i, y^i (w^T x^i + b) \geq 1.$$

Output: $\hat{w} = w_0 / \|w_0\|, \hat{b} = b_0 / \|w_0\|$

5.2.1 The Sample Complexity of Soft-SVM*

5.3 Duality

5.4 Implementing Soft-SVM Using SGD